

## S5 Table. Subsamples of smokers/non-smokers to test for serial correlation in smoking measures – probit average marginal effects.

U	O			
	No	Yes		
2002	2009	by 2009	2002	2009
0.015**	0.019**	0.031***	0.288***	0.049
(0.007)	(0.009)	(0.011)	(0.085)	(0.106)
-0.011	-0.028*	-0.056***	-0.274***	0.014
(0.011)	(0.016)	(0.019)	(0.076)	(0.074)
6699	5583	5628	759	599
No			Yes	
	2009	by 2009		2009
	0.017	0.001		0.031*
	(0.018)	(0.016)		(0.017)
	-0.040**	-0.049**		-0.006
	(0.018)	(0.021)		(0.029)
	2550	3215		2033
	2002 0.015** (0.007) -0.011 (0.011)	No 2002 2009 0.015** 0.019** (0.007) (0.009) -0.011 -0.028* (0.011) (0.016) 6699 5583  No 2009 0.017 (0.018) -0.040** (0.018)	$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	$\begin{array}{c ccccccccccccccccccccccccccccccccccc$

Regressions include school fixed effects. Standard errors clustered at the school level are shown in parenthesis. Peer smokers are those who smoke at least "once or twice a week" in 1995. Peer variables are at the grade level. Includes all covariates from S2 Table. \*Significance at the 10% level; \*\*Significance at the 5% level; \*\*\*Significance at the 1% level.

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